

**SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II**

BROKER OR DEALER:

MIZUHO SECURITIES USA INC.

as of: 08/31/2015

**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES**

SEGREGATION REQUIREMENTS(Section 4d(2) of the CEAct)

1. Net ledger balance			
A. Cash		\$ 369,763,882	7010
B. Securities (at market)		155,934,355	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		1,514,410,883	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,381,048,108	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(1,039,579,811)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)		2,381,577,417	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	1,847,635	7045	
Less: amount offset by customer securities	(269,945)	7047	
		1,577,690	7050
6. Amount required to be segregated (add lines 4 and 5)		\$ 2,383,155,107	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		626,977,127	7070
B. Securities representing investments of customers' funds (at market)		4,661,672	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		101,360,705	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		230,070,181	7100
B. Securities representing investments of customers' funds (at market)		1,417,396,579	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		44,548,382	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(196,487,716)	7130
10. Exchange traded options			
A. Value of open long option contracts		1,381,048,108	7132
B. Value of open short option contracts		(1,039,579,811)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		818,905	7140
B. Securities representing investments of customers' funds (at market)		0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)		10,025,268	7170
12. Segregated funds on hand (describe:)		0	7150
13. Total amount in segregation (add lines 7 through 12)		2,580,839,400	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 197,684,293	7190
15. Management Target Amount for Excess funds in segregation		125,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		72,684,293	7198

**SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II**

BROKER OR DEALER: MIZUHO SECURITIES USA INC.

as of: 08/31/2015

**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

Amount required to be set aside pursuant to law, rule or regulation
of a foreign government or a rule of a self-regulatory organization
authorized thereunder

			\$ 0	7305
1.	Net ledger balance - Foreign Futures and Foreign Options Trading - All Customers			
	A. Cash		\$ 34,393,806	7315
	B. Securities (at market)		\$ 3,795,160	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		\$ 617,149,282	7325
3.	Exchange traded options			
	A. Market value of open option contracts purchased on a foreign board of trade		\$ 75,285,128	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade		\$(56,844,275)	7337
4.	Net equity (deficit) (add lines 1, 2, and 3)		\$ 673,779,101	7345
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 0	7351	
	Less: amount offset by customer owned securities	\$ 0	7352	
			\$ 0	7354
6.	Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)		\$ 673,779,101	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.		\$ 673,779,101	7360

**SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II**

BROKER OR DEALER:

MIZUHO SECURITIES USA INC.

as of: 08/31/2015

**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7**

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks

A. Banks located in the United States

\$ 9,687,822 7500

B. Other banks qualified under Regulation 30.7

Name(s): See Attached

7510

35,655,594 7520

\$ 45,343,416 7530

2. Securities

A. In safekeeping with banks located in the United States

\$ 0 7540

B. In safekeeping with other banks qualified under Regulation 30.7

Name(s): _

7550

0 7560

0 7570

3. Equities with registered futures commission merchants

A. Cash

\$ 0 7580

B. Securities

0 7590

C. Unrealized gain (loss) on open futures contracts

0 7600

D. Value of long option contracts

0 7610

E. Value of short option contracts

0 7615

0 7620

4. Amounts held by clearing organizations of foreign boards of trade

Name(s): See Attached

7630

A. Cash

\$ 685,409,004 7640

B. Securities

3,795,160 7650

C. Amount due to (from) clearing organization - daily variation

461,587 7660

D. Value of long option contracts

10,666,240 7670

E. Value of short option contracts

0 7675

700,331,991 7680

5. Amounts held by members of foreign boards of trade

Name(s): See Attached

7690

A. Cash

\$ 36,520,556 7700

B. Securities

0 7710

C. Unrealized gain (loss) on open futures contracts

11,831,414 7720

D. Value of long option contracts

7,774,613 7730

E. Value of short option contracts

0 7735

56,126,583 7740

6. Amounts with other depositories designated by a foreign board of trade

Name(s): _

7750

0 7760

7. Segregated funds on hand (describe): _

0 7765

8. Total funds in separate section 30.7 accounts

\$ 801,801,990 7770

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured
Statement Page 1 from Line 8)

128,022,889 7380

10. Management Target Amount for Excess funds in separate section 30.7 accounts

70,000,000 7780

11. Excess (deficiency) funds in separate section 30.7 accounts over (under)
Management Target Amount

58,022,889 7785

**SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II**

BROKER OR DEALER:

MIZUHO SECURITIES USA INC.

as of: 08/31/2015

**STATEMENT OF CLEARED SWAPS SEGREGATION REQUIREMENTS AND
FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA**

Cleared Swaps Customer Requirements

1. Net ledger balance			
A. Cash	\$ 9,620,889	8500	
B. Securities (at market)	0	8510	
2. Net unrealized profit (loss) in open cleared swaps	(5,518,032)	8520	
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased	0	8530	
B. Market value of open cleared swaps granted (sold)	(811,920)	8540	
4. Net equity (deficit) (add lines 1, 2 and 3)	3,290,937	8550	
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$ 0	8560	
Less: amount offset by customer securities	0	8570	0 8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	3,290,937	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$ 21,727,433	8600	
B. Securities representing investments of cleared swaps customers' funds (at market)	0	8610	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	0	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	8,190,170	8630	
B. Securities representing investments of cleared swaps customers' funds (at market)	0	8640	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	0	8650	
9. Net settlement from (to) derivatives clearing organizations	(118,299)	8660	
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts	0	8670	
B. Value of open cleared swaps short option contracts	(811,920)	8680	
11. Net equities with other FCMs			
A. Net liquidating equity	0	8690	
B. Securities representing investments of cleared swaps customers' funds (at market)	0	8700	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	0	8710	
12. Cleared swaps customer funds on hand (describe:)	0	8715	
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)	28,987,384	8720	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 25,696,447	8730	
15. Management target Amount for Excess funds in cleared swaps segregated accounts	\$ 15,000,000	8760	
16. Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess	\$ 10,696,447	8770	